

11(a) Evaluate the value of following integral with an error less than 0.005.
 (10 points)

$$\int_0^1 \frac{\ln(1+x)}{x} dx$$

Solution. The Taylor series of $\ln(1+x)$ at $x = 0$ is given by

$$\frac{\ln(1+x)}{x} = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^{n-1}}{n} \quad (+3 \text{ points})$$

With the integral on each term, the value of the integral is

$$\int_0^1 \frac{\ln(1+x)}{x} dx = \sum_{n=1}^{\infty} (-1)^{n+1} \left(\frac{1}{n} \right) \left[x^n \right]_0^1 \quad (+2 \text{ points})$$

According to the Alternating Series Estimation Theorem, the error in truncating this series after $\frac{1}{n}$ is no greater than $(\frac{1}{n})^2 \frac{1}{2} < 0.005$. Thus

$$\frac{1}{2} - \frac{1}{16} = \frac{1}{22} \approx 0.045$$

approximates the value of the given integral with an error less than 0.005. (+3 points) □

11(b) Find the Taylor series of $f(x) = \sqrt{1+x}$ at $x = 0$, and show that the series converges to $f(1)$ at $x = 1$.
 (20 points)

Solution. Note that

$$f^{(n)}(x) = \left(\frac{1}{2}\right)\left(\frac{1}{2}-1\right)\cdots\left(\frac{1}{2}-n+1\right)(1+x)^{\frac{1}{2}-n} = (-1)^{n+1} \frac{1 \cdot 3 \cdot 5 \cdots (2n-3)}{2^n} (1+x)^{\frac{1}{2}-n} \quad (+5 \text{ points})$$

The Taylor series of $f(x) = \sqrt{1+x}$ at $x = 0$ is given by

$$\sqrt{1+x} = 1 + \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1 \cdot 3 \cdot 5 \cdots (2n-3)}{2^n n!} x^n \quad (+2 \text{ points})$$

Let P_n be the n^{th} Taylor polynomial of f at $x = 0$ and $R_n = f - P_n$. Then, by Taylor's Remainder Theorem,

$$R_n(1) = (-1)^n \frac{1 \cdot 3 \cdot 5 \cdots (2n-3)}{2^{n+1}(n+1)!} (1+c_n)^{\frac{1}{2}-n-1}$$

for some c_n between 0 and 1. (+4 points) Thus

$$|R_n(1)| = \left(\frac{1}{2}\right)\left(\frac{3}{2}\right)\cdots\left(\frac{2n-1}{2n}\right) \frac{1}{2n+2} (1+c_n)^{\frac{1}{2}-n-1} \leq \frac{1}{2n+2} \rightarrow 0$$

as $n \rightarrow \infty$, the series converges to $f(1)$ at $x = 1$. (+4 points)

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Clemens Wendtner



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Theorizing International Trade Somesh K. Mathur,Rahul Arora,Sarbjit Singh,2017-11-28 This book discusses the developments in trade theories including new new trade models that account for firm level trade flows trade growth accounting using inverse gravity models including distortions in gravity models the impact of trade liberalization under the aegis of regional and multilateral liberalization efforts of economies using partial and general equilibrium analysis methodologies of constructing ad valorem equivalents of non tariff barriers volatility spillover effects of financial and exchange rate markets The main purpose of the book is to guide researchers working in the area of international trade especially focused on empirical analysis of trade policy issues by updating their knowledge on issues related to trade theory empirical methods and their applications The book would prove useful for policy makers academicians and researchers

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Table of Contents Solution Manual Advanced International Trade

1. Understanding the eBook Solution Manual Advanced International Trade
 - The Rise of Digital Reading Solution Manual Advanced International Trade
 - Advantages of eBooks Over Traditional Books
2. Identifying Solution Manual Advanced International Trade
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Solution Manual Advanced International Trade
 - User-Friendly Interface
4. Exploring eBook Recommendations from Solution Manual Advanced International Trade
 - Personalized Recommendations
 - Solution Manual Advanced International Trade User Reviews and Ratings
 - Solution Manual Advanced International Trade and Bestseller Lists
5. Accessing Solution Manual Advanced International Trade Free and Paid eBooks
 - Solution Manual Advanced International Trade Public Domain eBooks
 - Solution Manual Advanced International Trade eBook Subscription Services
 - Solution Manual Advanced International Trade Budget-Friendly Options

6. Navigating Solution Manual Advanced International Trade eBook Formats
 - ePub, PDF, MOBI, and More
 - Solution Manual Advanced International Trade Compatibility with Devices
 - Solution Manual Advanced International Trade Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Solution Manual Advanced International Trade
 - Highlighting and Note-Taking Solution Manual Advanced International Trade
 - Interactive Elements Solution Manual Advanced International Trade
8. Staying Engaged with Solution Manual Advanced International Trade
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Solution Manual Advanced International Trade
9. Balancing eBooks and Physical Books Solution Manual Advanced International Trade
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Solution Manual Advanced International Trade
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Solution Manual Advanced International Trade
 - Setting Reading Goals Solution Manual Advanced International Trade
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Solution Manual Advanced International Trade
 - Fact-Checking eBook Content of Solution Manual Advanced International Trade
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

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